



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/08/2013 to 08/08/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/08	2025	07/11/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2025	07/11/2013			Bond Future	110.7591	110.7591	110.7382	110.7382	(0.019)	0.0000	0.0000	0
2013/08/08	2025	07/11/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2025	07/11/2013	110.99	Put	Bond Future	230.9000	0.2309	251.8000	0.2518	9.052	0	0	0
2013/08/08	2025	07/11/2013	111.01	Put	Bond Future	250.9000	0.2509	271.8000	0.2718	8.330	0	0	0
2013/08/08	2025	07/11/2013	111.00	Put	Bond Future	240.9000	0.2409	261.8000	0.2618	8.676	0	0	0
2013/08/08	2025	07/11/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2038	07/11/2013			Bond Future	104.6745	104.6745	104.8516	104.8516	0.169	0.0000	0.0000	0
2013/08/08	2038	07/11/2013	109.99	Put	Bond Future	5,315.5300	5.3155	5,138.4300	5.1384	(3.332)	0	0	0
2013/08/08	2038	07/11/2013	110.00	Put	Bond Future	5,325.5300	5.3255	5,148.4300	5.1484	(3.325)	0	0	0
2013/08/08	2038	07/11/2013	110.01	Put	Bond Future	5,335.5300	5.3355	5,158.4300	5.1584	(3.319)	0	0	0
2013/08/08	2038	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2038	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2038	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2050	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2050	07/11/2013	110.00	Put	Bond Future	2,217.3800	2.2174	3,011.8000	3.0118	35.827	0	0	0
2013/08/08	2050	07/11/2013			Bond Future	107.7826	107.7826	106.9882	106.9882	(0.737)	0.0000	0.0000	122
2013/08/08	2050	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2050	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	2050	07/11/2013	109.99	Put	Bond Future	2,207.3800	2.2074	3,001.8000	3.0018	35.989	0	0	0
2013/08/08	2050	07/11/2013	110.01	Put	Bond Future	2,227.3800	2.2274	3,021.8000	3.0218	35.666	0	0	0
2013/08/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	AL37	07/11/2013			Index Future	407.3280	407.3280	407.8810	407.8810	0.136	0.0000	0.0000	0
2013/08/08	AL37	06/02/2014			Index Future	412.6750	412.6750	413.2350	413.2350	0.136	0.0000	0.0000	0
2013/08/08	AL7T	07/11/2013			Index Future	479.8160	479.8160	480.3930	480.3930	0.120	0.0000	0.0000	1
2013/08/08	AL7T	06/02/2014			Index Future	486.1140	486.1140	486.6990	486.6990	0.120	0.0000	0.0000	0
2013/08/08	ALBI	07/11/2013			Index Future	430.2440	430.2440	430.9390	430.9390	0.162	0.0000	0.0000	763
2013/08/08	ALBI	06/02/2014			Index Future	435.8910	435.8910	436.5950	436.5950	0.162	0.0000	0.0000	73
2013/08/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/08/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/08/08	EL28	07/11/2013			Bond Future	109.4311	109.4311	109.0100	109.0100	(0.385)	0.0000	0.0000	0
2013/08/08	EL28	07/11/2013	110.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	EL28	07/11/2013	109.99	Put	Bond Future	558.9200	0.5589	979.9500	0.9800	75.329	0	0	0
2013/08/08	EL28	07/11/2013	110.01	Put	Bond Future	578.9200	0.5789	999.9500	1.0000	72.727	0	0	0
2013/08/08	EL28	07/11/2013	110.00	Put	Bond Future	568.9200	0.5689	989.9500	0.9900	74.005	0	0	0
2013/08/08	EL28	07/11/2013	110.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	EL28	07/11/2013	109.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	ES33	07/11/2013			Bond Future	9.7346	81.7095	9.7126	81.8719	(0.226)	0.0000	0.0000	6,292
2013/08/08	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	ES33	07/11/2013	8.51	Put	Bond Future	9,878.3000	9.8783	9,715.8800	9.7159	(1.644)	0	0	0
2013/08/08	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	ES33	07/11/2013	8.49	Put	Bond Future	10,054.7300	10.0547	9,892.3100	9.8923	(1.615)	0	0	0
2013/08/08	ES33	07/11/2013	8.50	Put	Bond Future	9,966.4500	9.9664	9,804.0300	9.8040	(1.630)	0	0	0
2013/08/08	ES33	06/02/2014	9.54	Put	Bond Future	2,354.1500	2.3541	2,189.6000	2.1896	(6.990)	0	0	0
2013/08/08	ES33	06/02/2014			Bond Future	9.8586	82.7820	9.8358	82.9466	(0.231)	0.0000	0.0000	0
2013/08/08	ES33	06/02/2014	9.56	Put	Bond Future	2,203.2000	2.2032	2,038.6500	2.0387	(7.469)	0	0	0
2013/08/08	ES33	06/02/2014	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	ES33	06/02/2014	9.55	Put	Bond Future	2,278.6200	2.2786	2,114.0700	2.1141	(7.221)	0	0	0
2013/08/08	ES33	06/02/2014	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	ES33	06/02/2014	9.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	07/11/2013			GOVI	429.8790	429.8790	430.5730	430.5730	0.161	0.0000	0.0000	101
2013/08/08	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	07/11/2013	445.99	Put	GOVI	161,110.0000	16.1110	154,170.0000	15.4170	(4.308)	0	0	0
2013/08/08	GOVI	07/11/2013	446.01	Put	GOVI	161,310.0000	16.1310	154,370.0000	15.4370	(4.302)	0	0	0
2013/08/08	GOVI	07/11/2013	446.00	Put	GOVI	161,210.0000	16.1210	154,270.0000	15.4270	(4.305)	0	0	0
2013/08/08	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	06/02/2014	439.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	06/02/2014			GOVI	435.5210	435.5210	436.2240	436.2240	0.161	0.0000	0.0000	268
2013/08/08	GOVI	06/02/2014	440.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	06/02/2014	440.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	GOVI	06/02/2014	439.99	Put	GOVI	44,690.0000	4.4690	37,660.0000	3.7660	(15.731)	0	0	0
2013/08/08	GOVI	06/02/2014	440.01	Put	GOVI	44,890.0000	4.4890	37,860.0000	3.7860	(15.661)	0	0	0
2013/08/08	GOVI	06/02/2014	440.00	Put	GOVI	44,790.0000	4.4790	37,760.0000	3.7760	(15.695)	0	0	0
2013/08/08	GOVI	08/05/2014	442.00	Call	GOVI	0.0000	0.0000	1,010.0000	0.1010	100.000	0	0	0
2013/08/08	GOVI	08/05/2014			GOVI	441.3880	441.3880	442.1010	442.1010	0.162	0.0000	0.0000	0
2013/08/08	GOVI	08/05/2014	442.01	Call	GOVI	0.0000	0.0000	910.0000	0.0910	100.000	0	0	0
2013/08/08	GOVI	08/05/2014	441.99	Put	GOVI	6,020.0000	0.6020	0.0000	0.0000	(100.000)	0	0	0
2013/08/08	GOVI	08/05/2014	442.01	Put	GOVI	6,220.0000	0.6220	0.0000	0.0000	(100.000)	0	0	0
2013/08/08	GOVI	08/05/2014	441.99	Call	GOVI	0.0000	0.0000	1,110.0000	0.1110	100.000	0	0	0
2013/08/08	GOVI	08/05/2014	442.00	Put	GOVI	6,120.0000	0.6120	0.0000	0.0000	(100.000)	0	0	0
2013/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2013/08/08	IGOV	07/11/2013			Index Future	195.9830	195.9830	195.7130	195.7130	(0.138)	0.0000	0.0000	1,078
2013/08/08	IGOV	06/02/2014			Index Future	198.5790	198.5790	198.3050	198.3050	(0.138)	0.0000	0.0000	166
2013/08/08	ILBI	07/11/2013			Index Future	532.8580	532.8580	530.0070	530.0070	(0.535)	0.0000	0.0000	0
2013/08/08	ILBI	06/02/2014			Index Future	540.0700	540.0700	537.1800	537.1800	(0.535)	0.0000	0.0000	186
2013/08/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/08/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/08/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/08/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/08/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/08/08	JBAF	21/08/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/08/08	JBAF	18/09/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	700
2013/08/08	JBAF	16/10/2013			Jibar Tradeable Future	5.2000	94.8000	5.1900	94.8100	(0.192)	0.0000	0.0000	0
2013/08/08	JBAF	20/11/2013			Jibar Tradeable Future	5.2700	94.7300	5.2500	94.7500	(0.380)	0.0000	0.0000	0
2013/08/08	JBAF	18/12/2013			Jibar Tradeable Future	5.3700	94.6300	5.3300	94.6700	(0.745)	0.0000	0.0000	1,500
2013/08/08	JBAF	15/01/2014			Jibar Tradeable Future	5.4500	94.5500	5.4100	94.5900	(0.734)	0.0000	0.0000	1,000
2013/08/08	JBAF	19/02/2014			Jibar Tradeable Future	5.5500	94.4500	5.5500	94.4500	0.000	0.0000	0.0000	0
2013/08/08	JBAF	19/03/2014			Jibar Tradeable Future	5.7300	94.2700	5.6800	94.3200	(0.873)	0.0000	0.0000	400
2013/08/08	JBAF	18/06/2014			Jibar Tradeable Future	6.0400	93.9600	5.9700	94.0300	(1.159)	0.0000	0.0000	1,000
2013/08/08	JBAF	17/09/2014			Jibar Tradeable Future	6.3500	93.6500	5.7600	94.2400	(9.291)	0.0000	0.0000	0
2013/08/08	JBAF	17/12/2014			Jibar Tradeable Future	6.6600	93.3400	6.5700	93.4300	(1.351)	0.0000	0.0000	0
2013/08/08	JBAF	18/03/2015			Jibar Tradeable Future	6.9500	93.0500	6.8500	93.1500	(1.439)	0.0000	0.0000	250
2013/08/08	JBAF	17/06/2015			Jibar Tradeable Future	7.2100	92.7900	7.1000	92.9000	(1.526)	0.0000	0.0000	0
2013/08/08	R023	07/11/2013	6.50	Put	Bond Future	9,965.7500	9.9658	9,791.2300	9.7912	(1.751)	0	0	0
2013/08/08	R023	07/11/2013			Bond Future	7.9568	100.2036	7.9297	100.3782	(0.341)	0.0000	0.0000	11,644
2013/08/08	R023	07/11/2013	6.49	Put	Bond Future	10,038.4800	10.0385	9,863.9600	9.8640	(1.739)	0	0	0
2013/08/08	R023	07/11/2013	6.51	Put	Bond Future	9,893.0700	9.8931	9,718.5500	9.7186	(1.764)	0	0	0
2013/08/08	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R023	06/02/2014			Bond Future	8.0634	101.5188	8.0352	101.6956	(0.350)	0.0000	0.0000	0
2013/08/08	R023	06/02/2014	7.84	Put	Bond Future	1,410.3900	1.4104	1,233.5900	1.2336	(12.536)	0	0	0
2013/08/08	R023	06/02/2014	7.86	Put	Bond Future	1,283.0700	1.2831	1,106.2700	1.1063	(13.779)	0	0	0
2013/08/08	R023	06/02/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R023	06/02/2014	7.85	Put	Bond Future	1,346.7100	1.3467	1,169.9100	1.1699	(13.128)	0	0	0
2013/08/08	R023	06/02/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R023	06/02/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/08	R157	07/11/2013			Bond Future	6.2560	114.5472	6.2084	114.6356	(0.761)	0.0000	0.0000	24,771
2013/08/08	R157	07/11/2013	5.60	Call	Bond Future	241.0600	0.2411	260.0400	0.2600	7.874	0	0	0
2013/08/08	R157	07/11/2013	5.59	Put	Bond Future	1,481.0700	1.4811	1,411.3600	1.4114	(4.707)	0	0	0
2013/08/08	R157	07/11/2013	5.61	Put	Bond Future	1,452.6700	1.4527	1,383.5300	1.3835	(4.760)	0	0	0
2013/08/08	R157	07/11/2013	5.60	Put	Bond Future	1,466.8300	1.4668	1,397.4100	1.3974	(4.733)	0	0	0
2013/08/08	R157	07/11/2013	5.61	Call	Bond Future	245.7200	0.2457	264.9800	0.2650	7.838	0	0	0
2013/08/08	R157	07/11/2013	5.59	Call	Bond Future	236.4800	0.2365	255.1700	0.2552	7.903	0	0	0
2013/08/08	R157	06/02/2014	5.64	Call	Bond Future	400.9900	0.4010	425.3300	0.4253	6.070	0	0	0
2013/08/08	R157	06/02/2014	5.65	Put	Bond Future	1,665.3900	1.6654	1,600.4000	1.6004	(3.902)	0	0	0
2013/08/08	R157	06/02/2014			Bond Future	6.4338	116.0507	6.3777	116.1403	(0.872)	0.0000	0.0000	100
2013/08/08	R157	06/02/2014	5.65	Call	Bond Future	405.5800	0.4056	430.1300	0.4301	6.053	0	0	0
2013/08/08	R157	06/02/2014	5.66	Call	Bond Future	410.2100	0.4102	434.9700	0.4350	6.036	0	0	0
2013/08/08	R157	06/02/2014	5.64	Put	Bond Future	1,677.0000	1.6770	1,611.8000	1.6118	(3.888)	0	0	0
2013/08/08	R157	06/02/2014	5.66	Put	Bond Future	1,653.8300	1.6538	1,589.0500	1.5891	(3.917)	0	0	0
2013/08/08	R157	08/05/2014	5.20	Call	Bond Future	266.5900	0.2666	284.5200	0.2845	6.726	0	0	0
2013/08/08	R157	08/05/2014			Bond Future	6.6334	110.8059	6.5659	110.8966	(1.018)	0.0000	0.0000	0
2013/08/08	R157	08/05/2014	5.21	Call	Bond Future	269.3500	0.2693	287.4300	0.2874	6.712	0	0	0
2013/08/08	R157	08/05/2014	5.19	Call	Bond Future	263.8500	0.2639	281.6300	0.2816	6.739	0	0	0
2013/08/08	R157	08/05/2014	5.20	Put	Bond Future	2,214.4600	2.2145	2,141.7300	2.1417	(3.284)	0	0	0
2013/08/08	R157	08/05/2014	5.19	Put	Bond Future	2,225.4800	2.2255	2,152.6000	2.1526	(3.275)	0	0	0
2013/08/08	R157	08/05/2014	5.21	Put	Bond Future	2,203.4600	2.2035	2,130.8800	2.1309	(3.294)	0	0	0
2013/08/08	R157	07/08/2014	6.76	Put	Bond Future	1,029.9000	1.0299	981.2400	0.9812	(4.725)	0	0	0
2013/08/08	R157	07/08/2014			Bond Future	6.9096	112.3068	6.8254	112.3987	(1.219)	0.0000	0.0000	0
2013/08/08	R157	07/08/2014	6.75	Put	Bond Future	1,035.7100	1.0357	986.8900	0.9869	(4.714)	0	0	0
2013/08/08	R157	07/08/2014	6.74	Call	Bond Future	856.4600	0.8565	899.3400	0.8993	5.007	0	0	0
2013/08/08	R157	07/08/2014	6.75	Call	Bond Future	861.5400	0.8615	904.6000	0.9046	4.998	0	0	0
2013/08/08	R157	07/08/2014	6.76	Call	Bond Future	866.6500	0.8667	909.8700	0.9099	4.987	0	0	0
2013/08/08	R157	07/08/2014	6.74	Put	Bond Future	1,041.5500	1.0416	992.5500	0.9925	(4.705)	0	0	0
2013/08/08	R186	07/11/2013	8.16	Put	Bond Future	4,225.2300	4.2252	4,055.1000	4.0551	(4.027)	0	0	0
2013/08/08	R186	07/11/2013	9.00	Put	Bond Future	1,366.6100	1.3666	1,284.2600	1.2843	(6.026)	0	0	1,200
2013/08/08	R186	07/11/2013			Bond Future	8.2827	121.6427	8.2506	121.9281	(0.388)	0.0000	0.0000	56,778
2013/08/08	R186	07/11/2013	6.50	Put	Bond Future	17,532.7600	17.5328	17,254.1400	17.2541	(1.589)	0	0	0
2013/08/08	R186	07/11/2013	8.15	Put	Bond Future	4,275.1900	4.2752	4,103.9600	4.1040	(4.005)	0	0	0
2013/08/08	R186	07/11/2013	6.75	Put	Bond Future	14,999.2100	14.9992	14,726.2300	14.7262	(1.820)	0	0	0
2013/08/08	R186	07/11/2013	8.14	Call	Bond Future	3,051.0400	3.0510	3,164.1900	3.1642	3.709	0	0	0
2013/08/08	R186	07/11/2013	8.50	Call	Bond Future	4,674.8100	4.6748	4,827.7100	4.8277	3.271	0	0	0
2013/08/08	R186	07/11/2013	8.75	Call	Bond Future	6,011.6700	6.0117	6,190.9400	6.1909	2.982	0	0	0
2013/08/08	R186	07/11/2013	8.25	Put	Bond Future	3,793.0400	3.7930	3,632.8500	3.6329	(4.223)	0	0	250
2013/08/08	R186	07/11/2013	8.00	Call	Bond Future	2,530.1900	2.5302	2,628.2600	2.6283	3.876	0	0	1,000
2013/08/08	R186	07/11/2013	8.15	Call	Bond Future	3,090.6000	3.0906	3,204.8500	3.2049	3.697	0	0	0
2013/08/08	R186	07/11/2013	6.50	Call	Bond Future	129.9300	0.1299	136.7900	0.1368	5.280	0	0	5,290
2013/08/08	R186	07/11/2013	8.16	Call	Bond Future	3,130.4600	3.1305	3,245.8100	3.2458	3.685	0	0	0
2013/08/08	R186	07/11/2013	8.00	Put	Bond Future	5,073.6300	5.0736	4,886.2200	4.8862	(3.694)	0	0	0
2013/08/08	R186	07/11/2013	8.75	Put	Bond Future	1,971.5800	1.9716	1,865.3700	1.8654	(5.387)	0	0	1,030
2013/08/08	R186	07/11/2013	9.00	Call	Bond Future	7,488.0700	7.4881	7,691.2000	7.6912	2.713	0	0	0
2013/08/08	R186	07/11/2013	8.25	Call	Bond Future	3,502.4100	3.5024	3,627.7000	3.6277	3.577	0	0	0

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2013/08/08	R186	07/11/2013	6.75	Call	Bond Future	242.7900	0.2428	255.2900	0.2553	5.148	0	0	1,000
2013/08/08	R186	07/11/2013	8.14	Put	Bond Future	4,325.5500	4.3256	4,153.2200	4.1532	(3.984)	0	0	0
2013/08/08	R186	07/11/2013	8.50	Put	Bond Future	2,771.5200	2.7715	2,638.9400	2.6389	(4.784)	0	0	4,000
2013/08/08	R186	06/02/2014			Bond Future	8.3825	117.9500	8.3492	118.2391	(0.397)	0.0000	0.0000	100
2013/08/08	R186	06/02/2014	7.75	Call	Bond Future	2,850.9600	2.8510	2,940.8400	2.9408	3.153	0	0	0
2013/08/08	R186	06/02/2014	7.74	Put	Bond Future	8,577.9600	8.5780	8,377.9900	8.3780	(2.331)	0	0	0
2013/08/08	R186	06/02/2014	7.76	Put	Bond Future	8,452.5800	8.4526	8,254.0600	8.2541	(2.349)	0	0	0
2013/08/08	R186	06/02/2014	7.75	Put	Bond Future	8,515.1200	8.5151	8,315.8800	8.3159	(2.340)	0	0	0
2013/08/08	R186	06/02/2014	7.76	Call	Bond Future	2,880.9300	2.8809	2,971.5300	2.9715	3.145	0	0	0
2013/08/08	R186	06/02/2014	7.74	Call	Bond Future	2,821.2000	2.8212	2,910.3500	2.9104	3.160	0	0	0
2013/08/08	R186	08/05/2014			Bond Future	8.4832	119.5394	8.4487	119.8324	(0.407)	0.0000	0.0000	0
2013/08/08	R186	08/05/2014	7.09	Put	Bond Future	14,644.0200	14.6440	14,411.7400	14.4117	(1.586)	0	0	0
2013/08/08	R186	08/05/2014	7.10	Call	Bond Future	1,979.2300	1.9792	2,040.4100	2.0404	3.091	0	0	0
2013/08/08	R186	08/05/2014	7.11	Call	Bond Future	1,998.6600	1.9987	2,060.3300	2.0603	3.086	0	0	0
2013/08/08	R186	08/05/2014	7.09	Call	Bond Future	1,959.9400	1.9599	2,020.6400	2.0206	3.097	0	0	0
2013/08/08	R186	08/05/2014	7.11	Put	Bond Future	14,487.3700	14.4874	14,256.0600	14.2561	(1.597)	0	0	0
2013/08/08	R186	08/05/2014	7.10	Put	Bond Future	14,565.5700	14.5656	14,333.7700	14.3338	(1.591)	0	0	0
2013/08/08	R186	07/08/2014	8.31	Call	Bond Future	5,780.4500	5.7804	5,913.3700	5.9134	2.299	0	0	0
2013/08/08	R186	07/08/2014			Bond Future	8.5867	115.8680	8.5509	116.1649	(0.417)	0.0000	0.0000	0
2013/08/08	R186	07/08/2014	8.29	Call	Bond Future	5,706.9000	5.7069	5,838.6700	5.8387	2.309	0	0	0
2013/08/08	R186	07/08/2014	8.30	Call	Bond Future	5,743.6100	5.7436	5,875.9500	5.8760	2.304	0	0	0
2013/08/08	R186	07/08/2014	8.29	Put	Bond Future	8,197.7900	8.1978	8,032.6800	8.0327	(2.014)	0	0	0
2013/08/08	R186	07/08/2014	8.31	Put	Bond Future	8,101.0600	8.1011	7,937.1000	7.9371	(2.024)	0	0	0
2013/08/08	R186	07/08/2014	8.30	Put	Bond Future	8,149.3200	8.1493	7,984.7800	7.9848	(2.019)	0	0	0
2013/08/08	R197	07/11/2013			Bond Future	278.6284	278.6284	276.9703	276.9703	(0.595)	0.0000	0.0000	2,097
2013/08/08	R197	07/11/2013	279.99	Put	Bond Future	1,361.6300	1.3616	3,019.7300	3.0197	121.773	0	0	0
2013/08/08	R197	07/11/2013	280.00	Put	Bond Future	1,371.6300	1.3716	3,029.7300	3.0297	120.885	0	0	0
2013/08/08	R197	07/11/2013	280.01	Put	Bond Future	1,381.6300	1.3816	3,039.7300	3.0397	120.010	0	0	0
2013/08/08	R197	07/11/2013	279.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R197	07/11/2013	280.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R197	07/11/2013	280.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R201	07/11/2013	4.79	Put	Bond Future	834.7400	0.8347	801.8700	0.8019	(3.938)	0	0	0
2013/08/08	R201	07/11/2013			Bond Future	5.4365	106.9451	5.3989	106.9861	(0.692)	0.0000	0.0000	0
2013/08/08	R201	07/11/2013	4.80	Put	Bond Future	826.2700	0.8263	793.5300	0.7935	(3.962)	0	0	0
2013/08/08	R201	07/11/2013	4.81	Put	Bond Future	817.8300	0.8178	785.2200	0.7852	(3.987)	0	0	0
2013/08/08	R201	07/11/2013	4.79	Call	Bond Future	127.0900	0.1271	135.1900	0.1352	6.373	0	0	0
2013/08/08	R201	07/11/2013	4.80	Call	Bond Future	129.6200	0.1296	137.8500	0.1379	6.349	0	0	0
2013/08/08	R201	07/11/2013	4.81	Call	Bond Future	132.1800	0.1322	140.5400	0.1405	6.325	0	0	0
2013/08/08	R201	06/02/2014	5.24	Put	Bond Future	546.5000	0.5465	521.9400	0.5219	(4.494)	0	0	0
2013/08/08	R201	06/02/2014			Bond Future	5.4787	103.9411	5.4298	103.9826	(0.894)	0.0000	0.0000	0
2013/08/08	R201	06/02/2014	5.26	Put	Bond Future	536.7900	0.5368	512.4800	0.5125	(4.529)	0	0	0
2013/08/08	R201	06/02/2014	5.24	Call	Bond Future	344.1500	0.3441	361.0600	0.3611	4.914	0	0	0
2013/08/08	R201	06/02/2014	5.25	Put	Bond Future	541.6300	0.5416	517.2000	0.5172	(4.510)	0	0	0
2013/08/08	R201	06/02/2014	5.25	Call	Bond Future	347.7700	0.3478	364.8100	0.3648	4.900	0	0	0
2013/08/08	R201	06/02/2014	5.26	Call	Bond Future	351.4200	0.3514	368.5800	0.3686	4.883	0	0	0
2013/08/08	R201	08/05/2014			Bond Future	5.5010	105.3418	5.4312	105.3837	(1.268)	0.0000	0.0000	0

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2013/08/08	R201	08/05/2014	4.75	Call	Bond Future	224.6900		0.2247	238.2500	0.2382	6.035	0	0	0
2013/08/08	R201	08/05/2014	4.76	Call	Bond Future	226.6900		0.2267	240.3400	0.2403	6.021	0	0	0
2013/08/08	R201	08/05/2014	4.74	Call	Bond Future	222.7100		0.2227	236.1800	0.2362	6.048	0	0	0
2013/08/08	R201	08/05/2014	4.76	Put	Bond Future	674.0000		0.6740	645.6900	0.6457	(4.200)	0	0	0
2013/08/08	R201	08/05/2014	4.75	Put	Bond Future	678.0600		0.6781	649.6600	0.6497	(4.188)	0	0	0
2013/08/08	R201	08/05/2014	4.74	Put	Bond Future	682.1400		0.6821	653.6500	0.6536	(4.177)	0	0	0
2013/08/08	R201	07/08/2014	5.31	Put	Bond Future	347.1800		0.3472	324.6600	0.3247	(6.487)	0	0	0
2013/08/08	R201	07/08/2014			Bond Future	5.4855		102.3598	5.3676	102.4023	(2.150)	0.0000	0.0000	0
2013/08/08	R201	07/08/2014	5.30	Put	Bond Future	349.1100		0.3491	326.5000	0.3265	(6.476)	0	0	0
2013/08/08	R201	07/08/2014	5.31	Call	Bond Future	283.9000		0.2839	303.9000	0.3039	7.045	0	0	0
2013/08/08	R201	07/08/2014	5.29	Call	Bond Future	280.5500		0.2805	300.3900	0.3004	7.072	0	0	0
2013/08/08	R201	07/08/2014	5.30	Call	Bond Future	282.2300		0.2822	302.1400	0.3021	7.055	0	0	0
2013/08/08	R201	07/08/2014	5.29	Put	Bond Future	351.0400		0.3510	328.3600	0.3284	(6.461)	0	0	0
2013/08/08	R202	07/11/2013	209.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R202	07/11/2013			Bond Future	205.3303		205.3303	206.2238	206.2238	0.435	0.0000	0.0000	43,251
2013/08/08	R202	07/11/2013	208.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R202	07/11/2013	209.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R202	07/11/2013	208.99	Put	Bond Future	3,659.6500		3.6596	2,766.2200	2.7662	(24.413)	0	0	0
2013/08/08	R202	07/11/2013	209.01	Put	Bond Future	3,679.6500		3.6796	2,786.2200	2.7862	(24.280)	0	0	0
2013/08/08	R202	07/11/2013	209.00	Put	Bond Future	3,669.6500		3.6696	2,776.2200	2.7762	(24.346)	0	0	0
2013/08/08	R203	07/11/2013	6.01	Call	Bond Future	199.7400		0.1997	214.8600	0.2149	7.570	0	0	0
2013/08/08	R203	07/11/2013			Bond Future	6.9654		105.5701	6.9263	105.7033	(0.561)	0.0000	0.0000	7,729
2013/08/08	R203	07/11/2013	5.99	Call	Bond Future	190.4800		0.1905	204.9900	0.2050	7.618	0	0	0
2013/08/08	R203	07/11/2013	5.71	Put	Bond Future	4,482.3600		4.4824	4,357.0500	4.3570	(2.796)	0	0	0
2013/08/08	R203	07/11/2013	6.00	Call	Bond Future	194.9500		0.1950	209.7600	0.2098	7.597	0	0	0
2013/08/08	R203	07/11/2013	571.00	Call	Bond Future	103,340.6300		103.3406	103,473.7900	103.4738	0.129	0	0	0
2013/08/08	R203	07/11/2013	5.99	Put	Bond Future	3,579.7600		3.5798	3,461.1100	3.4611	(3.314)	0	0	0
2013/08/08	R203	07/11/2013	6.01	Put	Bond Future	3,518.1800		3.5182	3,400.1400	3.4001	(3.355)	0	0	0
2013/08/08	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R203	07/11/2013	5.71	Call	Bond Future	95.3100		0.0953	103.1600	0.1032	8.236	0	0	15
2013/08/08	R203	07/11/2013	6.00	Put	Bond Future	3,548.8000		3.5488	3,430.4500	3.4305	(3.335)	0	0	0
2013/08/08	R203	06/02/2014			Bond Future	7.1052		106.9558	7.0630	107.0907	(0.595)	0.0000	0.0000	0
2013/08/08	R203	06/02/2014	6.14	Put	Bond Future	3,618.4600		3.6185	3,510.6900	3.5107	(2.978)	0	0	0
2013/08/08	R203	06/02/2014	5.95	Put	Bond Future	4,127.5100		4.1275	4,014.0900	4.0141	(2.748)	0	0	0
2013/08/08	R203	06/02/2014	6.16	Put	Bond Future	3,566.7800		3.5668	3,459.6500	3.4596	(3.004)	0	0	0
2013/08/08	R203	06/02/2014	6.15	Put	Bond Future	3,592.5700		3.5926	3,485.1300	3.4851	(2.991)	0	0	0
2013/08/08	R203	06/02/2014	6.16	Call	Bond Future	498.2300		0.4982	525.9600	0.5260	5.566	0	0	0
2013/08/08	R203	06/02/2014	5.95	Call	Bond Future	362.1300		0.3621	383.5700	0.3836	5.921	0	0	16
2013/08/08	R203	06/02/2014	6.14	Call	Bond Future	483.7800		0.4838	510.8700	0.5109	5.600	0	0	0
2013/08/08	R203	06/02/2014	6.15	Call	Bond Future	490.9600		0.4910	518.3800	0.5184	5.585	0	0	0
2013/08/08	R203	08/05/2014	7.40	Put	Bond Future	1,636.4000		1.6364	1,572.0700	1.5721	(3.931)	0	0	0
2013/08/08	R203	08/05/2014	5.74	Call	Bond Future	390.5000		0.3905	411.5000	0.4115	5.378	0	0	0
2013/08/08	R203	08/05/2014	5.76	Call	Bond Future	400.3200		0.4003	421.7500	0.4217	5.353	0	0	0
2013/08/08	R203	08/05/2014			Bond Future	7.2467		104.2361	7.2008	104.3727	(0.633)	0.0000	0.0000	0
2013/08/08	R203	08/05/2014	5.76	Put	Bond Future	4,941.9200		4.9419	4,826.7700	4.8268	(2.330)	0	0	0
2013/08/08	R203	08/05/2014	5.75	Put	Bond Future	4,968.3600		4.9684	4,853.0000	4.8530	(2.322)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/08	R203	08/05/2014	5.74	Put	Bond Future	4,994.8600	4.9949	4,879.2800	4.8793	(2.314)	0	0	0
2013/08/08	R203	08/05/2014	7.40	Call	Bond Future	2,091.1300	2.0911	2,163.3800	2.1634	3.455	0	0	16
2013/08/08	R203	08/05/2014	5.75	Call	Bond Future	395.3800	0.3954	416.6000	0.4166	5.367	0	0	0
2013/08/08	R203	07/08/2014	7.30	Call	Bond Future	1,873.1500	1.8731	1,938.5000	1.9385	3.489	0	0	0
2013/08/08	R203	07/08/2014			Bond Future	7.4055	105.6480	7.3553	105.7865	(0.677)	0.0000	0.0000	0
2013/08/08	R203	07/08/2014	7.31	Call	Bond Future	1,886.5400	1.8865	1,952.1900	1.9522	3.480	0	0	0
2013/08/08	R203	07/08/2014	7.29	Put	Bond Future	2,179.0200	2.1790	2,105.6200	2.1056	(3.368)	0	0	0
2013/08/08	R203	07/08/2014	7.31	Put	Bond Future	2,150.3700	2.1504	2,077.5800	2.0776	(3.385)	0	0	0
2013/08/08	R203	07/08/2014	7.29	Call	Bond Future	1,859.8100	1.8598	1,924.8500	1.9249	3.497	0	0	0
2013/08/08	R203	07/08/2014	7.30	Put	Bond Future	2,164.6600	2.1647	2,091.5700	2.0916	(3.377)	0	0	0
2013/08/08	R204	07/11/2013			Bond Future	7.1858	106.5654	7.1474	106.7305	(0.533)	0.0000	0.0000	25,774
2013/08/08	R204	07/11/2013	7.00	Put	Bond Future	2,039.9400	2.0399	1,938.2800	1.9383	(4.983)	0	0	1,270
2013/08/08	R204	07/11/2013	6.29	Put	Bond Future	4,290.9300	4.2909	4,148.9100	4.1489	(3.310)	0	0	0
2013/08/08	R204	07/11/2013	6.31	Put	Bond Future	4,216.0200	4.2160	4,074.8400	4.0748	(3.349)	0	0	0
2013/08/08	R204	07/11/2013	6.29	Call	Bond Future	348.3900	0.3484	371.4100	0.3714	6.608	0	0	0
2013/08/08	R204	07/11/2013	6.30	Put	Bond Future	4,253.4100	4.2534	4,111.8000	4.1118	(3.329)	0	0	0
2013/08/08	R204	07/11/2013	7.00	Call	Bond Future	1,237.1300	1.2371	1,300.5100	1.3005	5.123	0	0	0
2013/08/08	R204	07/11/2013	6.30	Call	Bond Future	355.8900	0.3559	379.3200	0.3793	6.583	0	0	0
2013/08/08	R204	07/11/2013	6.31	Call	Bond Future	363.5000	0.3635	387.3600	0.3874	6.564	0	0	0
2013/08/08	R204	06/02/2014	6.39	Call	Bond Future	800.8500	0.8008	839.0800	0.8391	4.774	0	0	0
2013/08/08	R204	06/02/2014			Bond Future	7.3034	103.9342	7.2627	104.1014	(0.558)	0.0000	0.0000	0
2013/08/08	R204	06/02/2014	6.41	Call	Bond Future	822.2500	0.8222	861.2800	0.8613	4.747	0	0	0
2013/08/08	R204	06/02/2014	6.40	Call	Bond Future	811.5000	0.8115	850.1300	0.8501	4.760	0	0	0
2013/08/08	R204	06/02/2014	6.39	Put	Bond Future	4,629.6300	4.6296	4,500.6700	4.5007	(2.786)	0	0	0
2013/08/08	R204	06/02/2014	6.41	Put	Bond Future	4,565.3500	4.5654	4,437.1900	4.4372	(2.807)	0	0	0
2013/08/08	R204	06/02/2014	6.40	Put	Bond Future	4,597.4300	4.5974	4,468.8700	4.4689	(2.796)	0	0	0
2013/08/08	R204	08/05/2014			Bond Future	7.4263	105.3348	7.3829	105.5041	(0.585)	0.0000	0.0000	0
2013/08/08	R204	08/05/2014	6.05	Call	Bond Future	758.9100	0.7589	791.9400	0.7919	4.352	0	0	0
2013/08/08	R204	08/05/2014	6.06	Call	Bond Future	767.0200	0.7670	800.3400	0.8003	4.344	0	0	0
2013/08/08	R204	08/05/2014	6.04	Call	Bond Future	750.8600	0.7509	783.6000	0.7836	4.360	0	0	0
2013/08/08	R204	08/05/2014	6.05	Put	Bond Future	6,296.4800	6.2965	6,160.1300	6.1601	(2.165)	0	0	0
2013/08/08	R204	08/05/2014	6.04	Put	Bond Future	6,329.9800	6.3300	6,193.3400	6.1933	(2.159)	0	0	0
2013/08/08	R204	08/05/2014	6.06	Put	Bond Future	6,263.0500	6.2630	6,126.9900	6.1270	(2.172)	0	0	0
2013/08/08	R204	07/08/2014			Bond Future	7.5598	102.7305	7.5133	102.9022	(0.614)	0.0000	0.0000	0
2013/08/08	R204	07/08/2014	7.44	Put	Bond Future	3,111.0400	3.1110	3,020.2800	3.0203	(2.917)	0	0	0
2013/08/08	R204	07/08/2014	7.46	Put	Bond Future	3,072.0600	3.0721	2,982.0000	2.9820	(2.932)	0	0	0
2013/08/08	R204	07/08/2014	7.45	Put	Bond Future	3,091.5100	3.0915	3,001.1000	3.0011	(2.924)	0	0	0
2013/08/08	R204	07/08/2014	7.46	Call	Bond Future	2,702.8200	2.7028	2,784.4300	2.7844	3.019	0	0	0
2013/08/08	R204	07/08/2014	7.44	Call	Bond Future	2,667.5900	2.6676	2,748.5000	2.7485	3.033	0	0	0
2013/08/08	R204	07/08/2014	7.45	Call	Bond Future	2,685.1700	2.6852	2,766.4300	2.7664	3.026	0	0	0
2013/08/08	R206	07/11/2013	4.31	Put	Bond Future	266.9900	0.2670	253.5900	0.2536	(5.019)	0	0	0
2013/08/08	R206	07/11/2013			Bond Future	5.7103	102.7215	5.6240	102.7369	(1.511)	0.0000	0.0000	0
2013/08/08	R206	07/11/2013	4.30	Put	Bond Future	268.5300	0.2685	255.1000	0.2551	(5.001)	0	0	0
2013/08/08	R206	07/11/2013	4.31	Call	Bond Future	16.6700	0.0167	18.6600	0.0187	11.938	0	0	0
2013/08/08	R206	07/11/2013	4.29	Call	Bond Future	16.1700	0.0162	18.1100	0.0181	11.998	0	0	0
2013/08/08	R206	07/11/2013	4.30	Call	Bond Future	16.4200	0.0164	18.3800	0.0184	11.937	0	0	0

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2013/08/08	R206	07/11/2013	4.29	Put	Bond Future	270.0800	0.2701	256.6300	0.2566	(4.980)	0	0	0
2013/08/08	R207	07/11/2013	6.70	Call	Bond Future	565.3800	0.5654	586.6700	0.5867	3.766	0	0	0
2013/08/08	R207	07/11/2013			Bond Future	7.4972	101.1448	7.4698	101.2777	(0.366)	0.0000	0.0000	27,380
2013/08/08	R207	07/11/2013	6.71	Call	Bond Future	575.9200	0.5759	597.5600	0.5976	3.757	0	0	0
2013/08/08	R207	07/11/2013	6.69	Put	Bond Future	4,555.5500	4.5556	4,443.5700	4.4436	(2.458)	0	0	0
2013/08/08	R207	07/11/2013	6.71	Put	Bond Future	4,475.0200	4.4750	4,363.7300	4.3637	(2.487)	0	0	0
2013/08/08	R207	07/11/2013	6.69	Call	Bond Future	554.9700	0.5550	575.9200	0.5759	3.775	0	0	0
2013/08/08	R207	07/11/2013	6.70	Put	Bond Future	4,515.2000	4.5152	4,403.5600	4.4036	(2.473)	0	0	0
2013/08/08	R207	06/02/2014			Bond Future	7.6116	98.8332	7.5826	98.9679	(0.380)	0.0000	0.0000	0
2013/08/08	R207	06/02/2014	6.65	Call	Bond Future	930.1800	0.9302	958.8100	0.9588	3.078	0	0	0
2013/08/08	R207	06/02/2014	6.64	Put	Bond Future	5,566.9200	5.5669	5,460.5900	5.4606	(1.910)	0	0	0
2013/08/08	R207	06/02/2014	6.66	Put	Bond Future	5,492.1800	5.4922	5,386.4400	5.3864	(1.925)	0	0	0
2013/08/08	R207	06/02/2014	6.65	Put	Bond Future	5,529.4800	5.5295	5,423.4400	5.4234	(1.918)	0	0	0
2013/08/08	R207	06/02/2014	6.66	Call	Bond Future	942.0400	0.9420	970.9700	0.9710	3.071	0	0	0
2013/08/08	R207	06/02/2014	6.64	Call	Bond Future	918.4200	0.9184	946.7600	0.9468	3.086	0	0	0
2013/08/08	R207	08/05/2014	6.19	Put	Bond Future	8,018.3100	8.0183	7,905.1300	7.9051	(1.412)	0	0	0
2013/08/08	R207	08/05/2014	6.21	Put	Bond Future	7,938.3200	7.9383	7,825.5500	7.8255	(1.421)	0	0	0
2013/08/08	R207	08/05/2014			Bond Future	7.7325	100.1651	7.7019	100.3015	(0.395)	0.0000	0.0000	0
2013/08/08	R207	08/05/2014	6.20	Put	Bond Future	7,978.2700	7.9783	7,865.2900	7.8653	(1.416)	0	0	0
2013/08/08	R207	08/05/2014	6.20	Call	Bond Future	833.8900	0.8339	857.3100	0.8573	2.809	0	0	0
2013/08/08	R207	08/05/2014	6.21	Call	Bond Future	842.5800	0.8426	866.2100	0.8662	2.804	0	0	0
2013/08/08	R207	08/05/2014	6.19	Call	Bond Future	825.2700	0.8253	848.4900	0.8485	2.814	0	0	0
2013/08/08	R207	07/08/2014	7.69	Call	Bond Future	3,254.9800	3.2550	3,317.6300	3.3176	1.925	0	0	0
2013/08/08	R207	07/08/2014	7.70	Put	Bond Future	3,971.4100	3.9714	3,896.0700	3.8961	(1.897)	0	0	0
2013/08/08	R207	07/08/2014			Bond Future	7.8621	97.8817	7.8298	98.0200	(0.411)	0.0000	0.0000	0
2013/08/08	R207	07/08/2014	7.70	Call	Bond Future	3,275.1900	3.2752	3,338.1000	3.3381	1.921	0	0	0
2013/08/08	R207	07/08/2014	7.71	Call	Bond Future	3,295.4700	3.2955	3,358.6400	3.3586	1.917	0	0	0
2013/08/08	R207	07/08/2014	7.69	Put	Bond Future	3,994.3600	3.9944	3,918.7600	3.9188	(1.893)	0	0	0
2013/08/08	R207	07/08/2014	7.71	Put	Bond Future	3,948.5500	3.9486	3,873.4700	3.8735	(1.901)	0	0	0
2013/08/08	R208	07/11/2013			Bond Future	7.6367	95.8522	7.6199	95.9429	(0.220)	0.0000	0.0000	14,428
2013/08/08	R208	07/11/2013	6.79	Put	Bond Future	5,212.6600	5.2127	5,131.6900	5.1317	(1.553)	0	0	0
2013/08/08	R208	07/11/2013	6.81	Put	Bond Future	5,119.0100	5.1190	5,038.4400	5.0384	(1.574)	0	0	0
2013/08/08	R208	07/11/2013	6.80	Put	Bond Future	5,165.7300	5.1657	5,084.9600	5.0850	(1.564)	0	0	0
2013/08/08	R208	07/11/2013	6.81	Call	Bond Future	527.5800	0.5276	537.7500	0.5377	1.928	0	0	0
2013/08/08	R208	07/11/2013	7.50	Put	Bond Future	2,440.2500	2.4403	2,379.8700	2.3799	(2.474)	0	0	1,520
2013/08/08	R208	07/11/2013	6.79	Call	Bond Future	506.8200	0.5068	516.5900	0.5166	1.928	0	0	0
2013/08/08	R208	07/11/2013	7.50	Call	Bond Future	1,699.1500	1.6991	1,729.5100	1.7295	1.787	0	0	0
2013/08/08	R208	07/11/2013	6.80	Call	Bond Future	517.1200	0.5171	527.0900	0.5271	1.928	0	0	0
2013/08/08	R208	06/02/2014	6.74	Put	Bond Future	6,333.8900	6.3339	6,257.8200	6.2578	(1.201)	0	0	0
2013/08/08	R208	06/02/2014			Bond Future	7.7425	97.1103	7.7250	97.2022	(0.227)	0.0000	0.0000	0
2013/08/08	R208	06/02/2014	6.76	Put	Bond Future	6,246.5500	6.2465	6,170.8600	6.1709	(1.212)	0	0	0
2013/08/08	R208	06/02/2014	6.75	Put	Bond Future	6,289.9300	6.2899	6,214.0500	6.2140	(1.206)	0	0	0
2013/08/08	R208	06/02/2014	6.74	Call	Bond Future	914.2800	0.9143	930.0900	0.9301	1.729	0	0	0
2013/08/08	R208	06/02/2014	6.75	Call	Bond Future	926.2300	0.9262	942.2300	0.9422	1.727	0	0	0
2013/08/08	R208	06/02/2014	6.76	Call	Bond Future	938.7200	0.9387	954.9100	0.9549	1.725	0	0	0
2013/08/08	R208	08/05/2014	6.31	Call	Bond Future	785.8900	0.7859	798.9400	0.7989	1.661	0	0	0

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2013/08/08	R208	08/05/2014			Bond Future	7.8489	95.0224	7.8305	95.1155	(0.234)	0.0000	0.0000	0
2013/08/08	R208	08/05/2014	6.29	Call	Bond Future	768.1500	0.7681	780.9300	0.7809	1.664	0	0	0
2013/08/08	R208	08/05/2014	6.31	Put	Bond Future	8,973.1400	8.9731	8,893.1400	8.8931	(0.892)	0	0	0
2013/08/08	R208	08/05/2014	6.30	Put	Bond Future	9,020.2200	9.0202	8,940.0900	8.9401	(0.888)	0	0	0
2013/08/08	R208	08/05/2014	6.29	Put	Bond Future	9,067.4000	9.0674	8,987.1300	8.9871	(0.885)	0	0	0
2013/08/08	R208	08/05/2014	6.30	Call	Bond Future	776.9800	0.7770	789.9000	0.7899	1.663	0	0	0
2013/08/08	R208	07/08/2014			Bond Future	7.9610	96.3095	7.9417	96.4038	(0.242)	0.0000	0.0000	0
2013/08/08	R208	07/08/2014	7.80	Call	Bond Future	3,427.8500	3.4279	3,468.7300	3.4687	1.193	0	0	0
2013/08/08	R208	07/08/2014	7.79	Put	Bond Future	4,244.9900	4.2450	4,191.3700	4.1914	(1.263)	0	0	0
2013/08/08	R208	07/08/2014	7.81	Put	Bond Future	4,191.9900	4.1920	4,138.7600	4.1388	(1.270)	0	0	0
2013/08/08	R208	07/08/2014	7.80	Put	Bond Future	4,218.4200	4.2184	4,165.0100	4.1650	(1.266)	0	0	0
2013/08/08	R208	07/08/2014	7.81	Call	Bond Future	3,450.7500	3.4507	3,491.8100	3.4918	1.190	0	0	0
2013/08/08	R208	07/08/2014	7.79	Call	Bond Future	3,405.0500	3.4050	3,445.7200	3.4457	1.194	0	0	0
2013/08/08	R209	07/11/2013	8.80	Put	Bond Future	4,592.4300	4.5924	4,481.3500	4.4813	(2.419)	0	0	0
2013/08/08	R209	07/11/2013	9.50	Put	Bond Future	2,039.0800	2.0391	1,968.0100	1.9680	(3.485)	0	0	980
2013/08/08	R209	07/11/2013			Bond Future	9.0922	73.7384	9.0706	73.8997	(0.238)	0.0000	0.0000	18,944
2013/08/08	R209	07/11/2013	8.80	Call	Bond Future	2,365.3600	2.3654	2,415.5600	2.4156	2.122	0	0	0
2013/08/08	R209	07/11/2013	9.25	Call	Bond Future	3,933.3100	3.9333	4,009.2200	4.0092	1.930	0	0	0
2013/08/08	R209	07/11/2013	8.81	Call	Bond Future	2,395.2600	2.3953	2,446.0000	2.4460	2.118	0	0	0
2013/08/08	R209	07/11/2013	8.65	Call	Bond Future	1,944.0300	1.9440	1,986.3000	1.9863	2.174	0	0	0
2013/08/08	R209	07/11/2013	8.79	Call	Bond Future	2,335.6900	2.3357	2,385.3500	2.3853	2.126	0	0	0
2013/08/08	R209	07/11/2013	9.40	Call	Bond Future	4,546.8800	4.5469	4,631.4400	4.6314	1.860	0	0	0
2013/08/08	R209	07/11/2013	9.70	Put	Bond Future	1,572.8400	1.5728	1,512.6000	1.5126	(3.830)	0	0	1,520
2013/08/08	R209	07/11/2013	9.25	Put	Bond Future	2,773.8100	2.7738	2,688.4400	2.6884	(3.078)	0	0	1,000
2013/08/08	R209	07/11/2013	8.79	Put	Bond Future	4,640.8400	4.6408	4,529.2200	4.5292	(2.405)	0	0	0
2013/08/08	R209	07/11/2013	9.40	Put	Bond Future	2,311.6600	2.3117	2,234.9400	2.2349	(3.319)	0	0	5,000
2013/08/08	R209	07/11/2013	9.50	Call	Bond Future	4,977.3300	4.9773	5,067.5400	5.0675	1.812	0	0	0
2013/08/08	R209	07/11/2013	9.70	Call	Bond Future	5,884.2100	5.8842	5,985.2500	5.9852	1.717	0	0	0
2013/08/08	R209	07/11/2013	8.65	Put	Bond Future	5,355.6800	5.3557	5,236.6700	5.2367	(2.222)	0	0	4,700
2013/08/08	R209	07/11/2013	8.81	Put	Bond Future	4,544.3700	4.5444	4,433.8300	4.4338	(2.432)	0	0	0
2013/08/08	R209	06/02/2014	8.56	Call	Bond Future	2,736.3700	2.7364	2,785.5700	2.7856	1.798	0	0	0
2013/08/08	R209	06/02/2014			Bond Future	9.1858	74.7063	9.1635	74.8696	(0.243)	0.0000	0.0000	0
2013/08/08	R209	06/02/2014	8.54	Call	Bond Future	2,684.0200	2.6840	2,732.4600	2.7325	1.805	0	0	0
2013/08/08	R209	06/02/2014	8.55	Call	Bond Future	2,710.1200	2.7101	2,758.9400	2.7589	1.801	0	0	0
2013/08/08	R209	06/02/2014	8.54	Put	Bond Future	7,663.7200	7.6637	7,548.7800	7.5488	(1.500)	0	0	0
2013/08/08	R209	06/02/2014	8.56	Put	Bond Future	7,553.9500	7.5539	7,439.7700	7.4398	(1.512)	0	0	0
2013/08/08	R209	06/02/2014	8.55	Put	Bond Future	7,608.6900	7.6087	7,494.1300	7.4941	(1.506)	0	0	0
2013/08/08	R209	08/05/2014			Bond Future	9.2784	72.5681	9.2554	72.7336	(0.247)	0.0000	0.0000	0
2013/08/08	R209	08/05/2014	7.85	Call	Bond Future	1,935.3300	1.9353	1,969.1800	1.9692	1.749	0	0	0
2013/08/08	R209	08/05/2014	7.86	Call	Bond Future	1,953.0500	1.9531	1,987.1600	1.9872	1.746	0	0	0
2013/08/08	R209	08/05/2014	7.85	Put	Bond Future	13,488.6300	13.4886	13,356.9800	13.3570	(0.976)	0	0	0
2013/08/08	R209	08/05/2014	7.84	Call	Bond Future	1,917.7200	1.9177	1,951.3100	1.9513	1.752	0	0	0
2013/08/08	R209	08/05/2014	7.84	Put	Bond Future	13,561.6800	13.5617	13,429.7700	13.4298	(0.973)	0	0	0
2013/08/08	R209	08/05/2014	7.86	Put	Bond Future	13,415.8300	13.4158	13,284.4400	13.2844	(0.979)	0	0	0
2013/08/08	R209	07/08/2014	9.04	Put	Bond Future	7,720.4300	7.7204	7,625.4400	7.6254	(1.230)	0	0	0
2013/08/08	R209	07/08/2014			Bond Future	9.3725	73.5511	9.3489	73.7188	(0.252)	0.0000	0.0000	0
2013/08/08	R209	07/08/2014	9.06	Put	Bond Future	7,633.3600	7.6334	7,538.9800	7.5390	(1.236)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/08	R209	07/08/2014	9.05	Put	Bond Future	7,676.8000	7.6768	7,582.1100	7.5821	(1.233)	0	0	0
2013/08/08	R209	07/08/2014	9.05	Call	Bond Future	5,333.2000	5.3332	5,406.2300	5.4062	1.369	0	0	0
2013/08/08	R209	07/08/2014	9.06	Call	Bond Future	5,364.2200	5.3642	5,437.5600	5.4376	1.367	0	0	0
2013/08/08	R209	07/08/2014	9.04	Call	Bond Future	5,302.2500	5.3023	5,374.9800	5.3750	1.372	0	0	0
2013/08/08	R210	07/11/2013	159.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R210	07/11/2013			Bond Future	154.6365	154.6365	154.6091	154.6091	(0.018)	0.0000	0.0000	1,237
2013/08/08	R210	07/11/2013	160.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R210	07/11/2013	160.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R210	07/11/2013	159.99	Put	Bond Future	5,353.4600	5.3535	5,380.9000	5.3809	0.513	0	0	0
2013/08/08	R210	07/11/2013	160.01	Put	Bond Future	5,373.4600	5.3735	5,400.9000	5.4009	0.511	0	0	0
2013/08/08	R210	07/11/2013	160.00	Put	Bond Future	5,363.4600	5.3635	5,390.9000	5.3909	0.512	0	0	0
2013/08/08	R211	07/11/2013			Bond Future	129.8172	129.8172	129.7000	129.7000	(0.090)	0.0000	0.0000	522
2013/08/08	R211	07/11/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R211	07/11/2013	129.99	Put	Bond Future	172.7800	0.1728	289.9500	0.2900	67.815	0	0	0
2013/08/08	R211	07/11/2013	130.01	Put	Bond Future	192.7800	0.1928	309.9500	0.3100	60.779	0	0	0
2013/08/08	R211	07/11/2013	130.00	Put	Bond Future	182.7800	0.1828	299.9500	0.3000	64.104	0	0	0
2013/08/08	R211	07/11/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R211	07/11/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R212	07/11/2013	132.99	Put	Bond Future	2,078.1900	2.0782	2,401.3200	2.4013	15.549	0	0	0
2013/08/08	R212	07/11/2013			Bond Future	130.9118	130.9118	130.5887	130.5887	(0.247)	0.0000	0.0000	21,791
2013/08/08	R212	07/11/2013	133.01	Put	Bond Future	2,098.1900	2.0982	2,421.3200	2.4213	15.400	0	0	0
2013/08/08	R212	07/11/2013	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R212	07/11/2013	133.00	Put	Bond Future	2,088.1900	2.0882	2,411.3200	2.4113	15.474	0	0	0
2013/08/08	R212	07/11/2013	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R212	07/11/2013	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R213	07/11/2013	8.60	Call	Bond Future	2,302.6000	2.3026	2,370.3800	2.3704	2.944	0	0	0
2013/08/08	R213	07/11/2013			Bond Future	8.8975	84.7976	8.8707	85.0038	(0.302)	0.0000	0.0000	9,112
2013/08/08	R213	07/11/2013	8.61	Call	Bond Future	2,333.0700	2.3331	2,401.5700	2.4016	2.936	0	0	0
2013/08/08	R213	07/11/2013	8.59	Put	Bond Future	4,679.5900	4.6796	4,540.4400	4.5404	(2.974)	0	0	0
2013/08/08	R213	07/11/2013	8.61	Put	Bond Future	4,580.5100	4.5805	4,442.8000	4.4428	(3.006)	0	0	0
2013/08/08	R213	07/11/2013	8.60	Put	Bond Future	4,629.7800	4.6298	4,491.3500	4.4913	(2.990)	0	0	0
2013/08/08	R213	07/11/2013	8.59	Call	Bond Future	2,272.5500	2.2725	2,339.6100	2.3396	2.951	0	0	0
2013/08/08	R213	06/02/2014			Bond Future	8.9983	85.9106	8.9705	86.1195	(0.308)	0.0000	0.0000	0
2013/08/08	R213	06/02/2014	8.29	Put	Bond Future	8,233.7100	8.2337	8,086.6300	8.0866	(1.786)	0	0	0
2013/08/08	R213	06/02/2014	8.31	Put	Bond Future	8,119.9900	8.1200	7,973.8600	7.9739	(1.800)	0	0	0
2013/08/08	R213	06/02/2014	8.29	Call	Bond Future	2,643.5200	2.6435	2,705.3700	2.7054	2.340	0	0	0
2013/08/08	R213	06/02/2014	8.30	Put	Bond Future	8,176.7200	8.1767	8,030.1100	8.0301	(1.793)	0	0	0
2013/08/08	R213	06/02/2014	8.30	Call	Bond Future	2,669.2100	2.6692	2,731.5300	2.7315	2.335	0	0	0
2013/08/08	R213	06/02/2014	8.31	Call	Bond Future	2,695.0500	2.6950	2,757.8500	2.7579	2.330	0	0	0
2013/08/08	R213	08/05/2014	7.65	Put	Bond Future	13,719.1600	13.7192	13,552.0500	13.5520	(1.218)	0	0	0
2013/08/08	R213	08/05/2014			Bond Future	9.0942	83.5301	9.0657	83.7417	(0.314)	0.0000	0.0000	0
2013/08/08	R213	08/05/2014	7.64	Put	Bond Future	13,791.2800	13.7913	13,623.8400	13.6238	(1.214)	0	0	0
2013/08/08	R213	08/05/2014	7.66	Put	Bond Future	13,647.2700	13.6473	13,480.5000	13.4805	(1.222)	0	0	0
2013/08/08	R213	08/05/2014	7.65	Call	Bond Future	1,946.7500	1.9468	1,991.2900	1.9913	2.288	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/08/08	R213	08/05/2014	7.64	Call	Bond Future	1,929.1700	1.9292	1,973.3800	1.9734	2.292	0	0	0
2013/08/08	R213	08/05/2014	7.66	Call	Bond Future	1,964.4400	1.9644	2,009.3200	2.0093	2.285	0	0	0
2013/08/08	R213	07/08/2014	8.86	Call	Bond Future	5,467.5600	5.4676	5,561.9900	5.5620	1.727	0	0	0
2013/08/08	R213	07/08/2014			Bond Future	9.1935	84.6614	9.1640	84.8760	(0.321)	0.0000	0.0000	0
2013/08/08	R213	07/08/2014	8.84	Call	Bond Future	5,404.5800	5.4046	5,498.2300	5.4982	1.733	0	0	0
2013/08/08	R213	07/08/2014	8.85	Call	Bond Future	5,436.0200	5.4360	5,530.0600	5.5301	1.730	0	0	0
2013/08/08	R213	07/08/2014	8.84	Put	Bond Future	8,032.5900	8.0326	7,911.6700	7.9117	(1.505)	0	0	0
2013/08/08	R213	07/08/2014	8.86	Put	Bond Future	7,943.6400	7.9436	7,823.5000	7.8235	(1.512)	0	0	0
2013/08/08	R213	07/08/2014	8.85	Put	Bond Future	7,988.0200	7.9880	7,867.4900	7.8675	(1.509)	0	0	0
2013/08/08	R214	07/11/2013	7.80	Call	Bond Future	318.9700	0.3190	326.0500	0.3260	2.220	0	0	0
2013/08/08	R214	07/11/2013			Bond Future	9.2903	73.7765	9.2686	73.9406	(0.233)	0.0000	0.0000	577
2013/08/08	R214	07/11/2013	7.81	Call	Bond Future	325.9600	0.3260	333.2000	0.3332	2.221	0	0	0
2013/08/08	R214	07/11/2013	7.79	Call	Bond Future	312.1000	0.3121	319.0200	0.3190	2.217	0	0	0
2013/08/08	R214	07/11/2013	7.81	Put	Bond Future	13,143.6400	13.1436	12,986.7800	12.9868	(1.193)	0	0	0
2013/08/08	R214	07/11/2013	7.80	Put	Bond Future	13,235.6000	13.2356	13,078.5800	13.0786	(1.186)	0	0	0
2013/08/08	R214	07/11/2013	7.79	Put	Bond Future	13,327.8800	13.3279	13,170.7000	13.1707	(1.179)	0	0	0
2013/08/08	R214	06/02/2014			Bond Future	9.3885	74.7448	9.3661	74.9111	(0.238)	0.0000	0.0000	0
2013/08/08	R214	06/02/2014	8.99	Put	Bond Future	6,741.2400	6.7412	6,634.6600	6.6347	(1.581)	0	0	0
2013/08/08	R214	06/02/2014	9.01	Put	Bond Future	6,643.5800	6.6436	6,537.7800	6.5378	(1.593)	0	0	0
2013/08/08	R214	06/02/2014	8.99	Call	Bond Future	3,677.5000	3.6775	3,737.1500	3.7371	1.622	0	0	0
2013/08/08	R214	06/02/2014	9.00	Put	Bond Future	6,692.2700	6.6923	6,586.0800	6.5861	(1.587)	0	0	0
2013/08/08	R214	06/02/2014	9.00	Call	Bond Future	3,708.0900	3.7081	3,768.1300	3.7681	1.619	0	0	0
2013/08/08	R214	06/02/2014	9.01	Call	Bond Future	3,738.8100	3.7388	3,799.2400	3.7992	1.616	0	0	0
2013/08/08	R248	07/11/2013			Bond Future	9.3426	95.6739	9.3209	95.8847	(0.233)	0.0000	0.0000	780
2013/08/08	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R248	07/11/2013	7.86	Put	Bond Future	16,588.8200	16.5888	16,378.0400	16.3780	(1.271)	0	0	0
2013/08/08	R248	07/11/2013	7.85	Put	Bond Future	16,717.8900	16.7179	16,507.1100	16.5071	(1.261)	0	0	0
2013/08/08	R248	07/11/2013	7.84	Put	Bond Future	16,847.2200	16.8472	16,636.4400	16.6364	(1.251)	0	0	0
2013/08/08	R248	06/02/2014	9.11	Put	Bond Future	3,264.6000	3.2646	3,051.1700	3.0512	(6.538)	0	0	0
2013/08/08	R248	06/02/2014			Bond Future	9.4434	96.9298	9.4210	97.1432	(0.238)	0.0000	0.0000	0
2013/08/08	R248	06/02/2014	9.10	Put	Bond Future	3,365.6800	3.3657	3,152.2500	3.1523	(6.341)	0	0	0
2013/08/08	R248	06/02/2014	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R248	06/02/2014	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R248	06/02/2014	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/08/08	R248	06/02/2014	9.09	Put	Bond Future	3,466.9500	3.4669	3,253.5200	3.2535	(6.156)	0	0	0

Total

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